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S Ben Porath



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A Practitioner's Guide to Asset Allocation William Kinlaw,Mark P. Kritzman,David Turkington,2017-05-02 Since the formalization of asset allocation in 1952 with the publication of Portfolio Selection by Harry Markowitz there have been great strides made to enhance the application of this groundbreaking theory However progress has been uneven It has been punctuated with instances of misleading research which has contributed to the stubborn persistence of certain fallacies about asset allocation A Practitioner s Guide to Asset Allocation fills a void in the literature by offering a hands on resource that describes the many important innovations that address key challenges to asset allocation and dispels common fallacies about asset allocation The authors cover the fundamentals of asset allocation including a discussion of the attributes that qualify a group of securities as an asset class and a detailed description of the conventional application of mean variance analysis to asset allocation The authors review a number of common fallacies about asset allocation and dispel these misconceptions with logic or hard evidence The fallacies debunked include such notions as asset allocation determines more than 90% of investment performance time diversifies risk optimization is hypersensitive to estimation error factors provide greater diversification than assets and are more effective at reducing noise and that equally weighted portfolios perform more reliably out of sample than optimized portfolios A Practitioner s Guide to Asset Allocation also explores the innovations that address key challenges to asset allocation and presents an alternative optimization procedure to address the idea that some investors have complex preferences and returns may not be elliptically distributed

Among the challenges highlighted the authors explain how to overcome inefficiencies that result from constraints by expanding the optimization objective function to incorporate absolute and relative goals simultaneously The text also explores the challenge of currency risk describes how to use shadow assets and liabilities to unify liquidity with expected return and risk and shows how to evaluate alternative asset mixes by assessing exposure to loss throughout the investment horizon based on regime dependent risk This practical text contains an illustrative example of asset allocation which is used to demonstrate the impact of the innovations described throughout the book In addition the book includes supplemental material that summarizes the key takeaways and includes information on relevant statistical and theoretical concepts as well as a comprehensive glossary of terms

A Practical Guide to Static and Dynamic Econometric Modelling Sarit Maitra,2025-07-04 This book provides a comprehensive guide to econometric modeling combining theory with practical implementation using Python It covers key econometric concepts from data collection and model specification to estimation inference and prediction Readers will explore linear regression data transformations and hypothesis testing along with advanced topics like the Capital Asset Pricing Model and dynamic modeling techniques With Python code examples this book bridges theory and practice making it an essential resource for students finance professionals economists and data scientists seeking to apply econometrics in real world scenarios

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The Oxford Critical Guide to Homer's Iliad , 2024-06-24 The Oxford Critical Guide to Homer's Iliad investigates each of the Iliad's twenty four books proceeding in order from book 1 to book 24 and devoting one chapter to each one Contributors summarize the plot of a book and then explore its themes and poetics providing both close readings of individual passages and synthetic reviews of current scholarship This format allows readers to study the poem in the same manner in which they read it book by book Differing from other introductions to the Iliad that comprise chapters on specific topics and themes the volume offers accessible and actionable discussions of concepts pertinent to each book of the poem Differing from other introductory volumes that are written by a single author this volume allows for a polyphony of critical voices and showcases the diversity of approaches to the Iliad Finally differing from commentaries keyed to the Greek text this volume is completely accessible to those who do not read Homeric Greek These features make the volume an essential resource for those studying the Iliad in translation and in the original Greek for those in classical studies and in other disciplines and for teachers and students both those at the undergraduate level and those at the graduate level

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